

Rossmann Sales Forecasting

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```
In [14]: from IPython.display import display
from PIL import Image
path= "C:/Users/puj83/OneDrive/Portfolio/Rossmann_Store_Sales/rossman.png"
display(Image.open(path))
```



Link to Dataset:

<https://www.kaggle.com/c/rossmann-store-sales/data> (<https://www.kaggle.com/c/rossmann-store-sales/data>)

Abstract:

Rossmann operates over 3,000 drug stores in 7 European countries. Currently, Rossmann store managers are tasked with predicting their daily sales for up to six weeks in advance. Store sales are influenced by many factors, including promotions, competition, school and state holidays, seasonality, and locality. With thousands of individual managers predicting sales based on their unique circumstances, the accuracy of results can be quite varied.

Industry:

Retail

Company Information:

Dirk Rossmann GmbH is Germany's second-largest drug store chain (after dm-drogerie markt), with over 3,790 stores in Europe.

Rossmann was founded in 1972 by Dirk Rossmann.

The Rossmann family owns 60%, and the Hong Kong-based A.S. Watson Group 40% of the company. The company headquarters are in the German town of Burgwedel near Hanover.

[https://en.wikipedia.org/wiki/Rossmann_\(company_\(https://en.wikipedia.org/wiki/Rossmann_\(company\)\)\)](https://en.wikipedia.org/wiki/Rossmann_(company_(https://en.wikipedia.org/wiki/Rossmann_(company))))

<https://www.aswatson.com/our-brands/health-beauty/rossmann/#.XUd5uuhKhGM>

<https://www.aswatson.com/our-brands/health-beauty/rossmann/#.XUd5uuhKhGM>

Use Case:

Predicting their daily sales for up to six weeks in advance.

Tool:

Python (Jupyter Notebook)

Initial Dataset:

train.csv - historical data including Sales

test.csv - historical data excluding Sales

sample_submission.csv - a sample submission file in the correct format

store.csv - supplemental information about the stores

Data:

You are provided with historical sales data for 1,115 Rossmann stores. The task is to forecast the "Sales" column for the test set. Note that some stores in the dataset were temporarily closed for refurbishment.

Data Fields:

Id - an Id that represents a (Store, Date) tuple within the test set

Store - a unique Id for each store

Sales - the turnover for any given day (this is what you are predicting)

Customers - the number of customers on a given day

Open - an indicator for whether the store was open: 0 = closed, 1 = open

StateHoliday - indicates a state holiday. Normally all stores, with few exceptions, are closed on state holidays. Note that all schools are closed on public holidays and weekends. a = public holiday, b = Easter holiday, c = Christmas, 0 = None

SchoolHoliday - indicates if the (Store, Date) was affected by the closure of public schools

StoreType - differentiates between 4 different store models: a, b, c, d

Assortment - describes an assortment level: a = basic, b = extra, c = extended

CompetitionDistance - distance in meters to the nearest competitor store

CompetitionOpenSince[Month/Year] - gives the approximate year and month of the time the nearest competitor was opened

Promo - indicates whether a store is running a promo on that day

Promo2 - Promo2 is a continuing and consecutive promotion for some stores: 0 = store is not participating, 1 = store is participating

Promo2Since[Year/Week] - describes the year and calendar week when the store started participating in Promo2

PromoInterval - describes the consecutive intervals Promo2 is started, naming the months the promotion is started anew.

E.g. "Feb,May,Aug,Nov" means each round starts in February, May, August, November of any given year for that store

```
In [ ]: # !pip install numpy==1.17.0
        # !pip install xgboost
        # !conda install libpython m2w64-toolchain -c msys2
        # !pip install pystan
        # !pip install fbprophet
        # !pip install seaborn
```

Requirement already satisfied: xgboost in c:\users\puj83\anaconda3\lib\site-packages (1.1.0)

Requirement already satisfied: numpy in c:\users\puj83\anaconda3\lib\site-packages (from xgboost) (1.18.1)

Requirement already satisfied: scipy in c:\users\puj83\anaconda3\lib\site-packages (from xgboost) (1.4.1)

Import Libraries

```
In [162]: # import required libraries
import numpy as np
import pandas as pd
import seaborn as sns
import matplotlib.pyplot as plt
get_ipython().run_line_magic('matplotlib', 'inline')
import xgboost as xgb
from time import time
import os
# statistics
from statsmodels.distributions.empirical_distribution import ECDF
from statsmodels.tsa.seasonal import seasonal_decompose
from statsmodels.graphics.tsaplots import plot_acf, plot_pacf
# from fbprophet import Prophet
import warnings
import itertools
import statsmodels.api as sm
from statsmodels.tsa.stattools import acf, pacf
from statsmodels.tsa.arima_model import ARIMA
from pandas import DataFrame
```

Import Dataset(s)

```
In [199]: train = pd.read_csv('C:/Users/puj83/OneDrive/Portfolio/Rossman_Store_Sales/train.txt', parse_dates=[2], low_memory = False)
test = pd.read_csv('C:/Users/puj83/OneDrive/Portfolio/Rossman_Store_Sales/test.txt', parse_dates=[2], low_memory = False)
store = pd.read_csv('C:/Users/puj83/OneDrive/Portfolio/Rossman_Store_Sales/store.txt', parse_dates=[2], low_memory = False)
```

```
In [200]: display(train.isnull().sum(),test.isnull().sum(),store.isnull().sum())
```

```
Store          0
DayOfWeek      0
Date           0
Sales          0
Customers      0
Open           0
Promo          0
StateHoliday   0
SchoolHoliday  0
dtype: int64
```

```
Id            0
Store         0
DayOfWeek     0
Date          0
Open         11
Promo         0
StateHoliday  0
SchoolHoliday 0
dtype: int64
```

```
Store          0
StoreType      0
Assortment     0
CompetitionDistance  3
CompetitionOpenSinceMonth  354
CompetitionOpenSinceYear  354
Promo2         0
Promo2SinceWeek  544
Promo2SinceYear  544
PromoInterval  544
dtype: int64
```

```
In [201]: test[pd.isnull(test.Open)]
```

```
Out[201]:
```

	Id	Store	DayOfWeek	Date	Open	Promo	StateHoliday	SchoolHoliday
479	480	622	4	2015-09-17	NaN	1	0	0
1335	1336	622	3	2015-09-16	NaN	1	0	0
2191	2192	622	2	2015-09-15	NaN	1	0	0
3047	3048	622	1	2015-09-14	NaN	1	0	0
4759	4760	622	6	2015-09-12	NaN	0	0	0
5615	5616	622	5	2015-09-11	NaN	0	0	0
6471	6472	622	4	2015-09-10	NaN	0	0	0
7327	7328	622	3	2015-09-09	NaN	0	0	0
8183	8184	622	2	2015-09-08	NaN	0	0	0
9039	9040	622	1	2015-09-07	NaN	0	0	0
10751	10752	622	6	2015-09-05	NaN	0	0	0

```
In [202]: store[pd.isnull(store.CompetitionOpenSinceMonth)].head(10)
```

```
Out[202]:
```

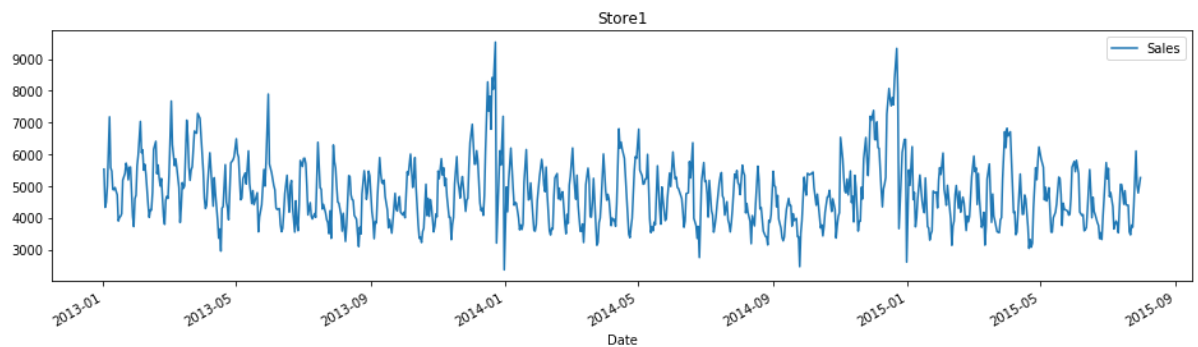
	Store	StoreType	Assortment	CompetitionDistance	CompetitionOpenSinceMonth	Competition
11	12	a	c	1070.0	NaN	
12	13	d	a	310.0	NaN	
15	16	a	c	3270.0	NaN	
18	19	a	c	3240.0	NaN	
21	22	a	a	1040.0	NaN	
25	26	d	a	2300.0	NaN	
28	29	d	c	2170.0	NaN	
31	32	a	a	2910.0	NaN	
39	40	a	a	180.0	NaN	
40	41	d	c	1180.0	NaN	

```
In [203]: NoPW = store[pd.isnull(store.Promo2SinceWeek)]
NoPW[NoPW.Promo2 != 0].shape
```

```
Out[203]: (0, 10)
```

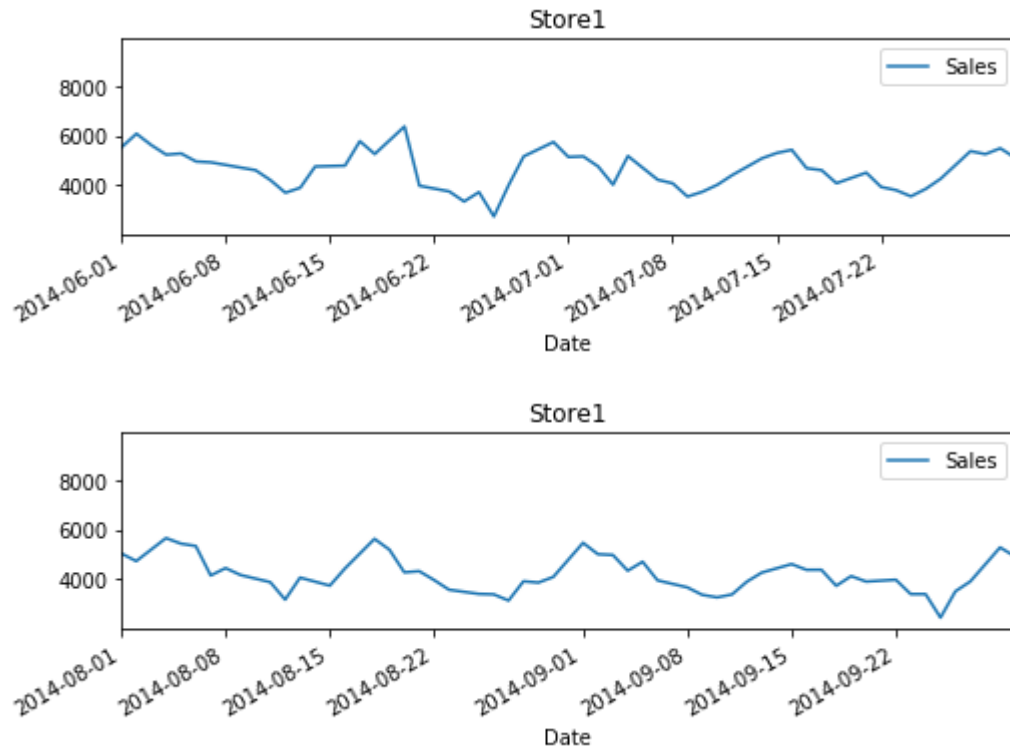
```
In [204]: # sales of store1 full time
strain = train[train.Sales>0]
strain.loc[strain['Store']==1 ,['Date','Sales']].plot(x='Date',y='Sales',title
='Store1',figsize=(16,4))
```

```
Out[204]: <matplotlib.axes._subplots.AxesSubplot at 0x21b82efda88>
```



```
In [205]: strain = train[train.Sales>0]
strain.loc[strain['Store']==1, ['Date', 'Sales']].plot(x='Date', y='Sales', title
='Store1', figsize=(8,2), xlim=['2014-6-1', '2014-7-31'])
strain.loc[strain['Store']==1, ['Date', 'Sales']].plot(x='Date', y='Sales', title
='Store1', figsize=(8,2), xlim=['2014-8-1', '2014-9-30'])
```

Out[205]: <matplotlib.axes._subplots.AxesSubplot at 0x21b8748e808>



```
In [206]: # the store should be open in the test, so we fillna with 1
test.fillna(1, inplace=True)
```

```
In [207]: # fillna in store with 0 has better result than median()
store.fillna(0, inplace=True)
```

```
In [208]: display(train.isnull().sum(),test.isnull().sum(),store.isnull().sum())
```

```
Store          0
DayOfWeek      0
Date           0
Sales          0
Customers      0
Open           0
Promo          0
StateHoliday   0
SchoolHoliday  0
dtype: int64

Id             0
Store          0
DayOfWeek      0
Date           0
Open           0
Promo          0
StateHoliday   0
SchoolHoliday  0
dtype: int64

Store          0
StoreType      0
Assortment     0
CompetitionDistance  0
CompetitionOpenSinceMonth  0
CompetitionOpenSinceYear  0
Promo2         0
Promo2SinceWeek  0
Promo2SinceYear  0
PromoInterval  0
dtype: int64
```

```
In [209]: train1 = train
```

```
In [210]: train1.head()
```

```
Out[210]:
```

	Store	DayOfWeek	Date	Sales	Customers	Open	Promo	StateHoliday	SchoolHoliday
0	1	5	2015-07-31	5263	555	1	1	0	1
1	2	5	2015-07-31	6064	625	1	1	0	1
2	3	5	2015-07-31	8314	821	1	1	0	1
3	4	5	2015-07-31	13995	1498	1	1	0	1
4	5	5	2015-07-31	4822	559	1	1	0	1


```
In [211]: train2 = pd.merge(train1, store, on='Store')    ## for TimeSeries Arima Model
train2.columns
```

```
Out[211]: Index(['Store', 'DayOfWeek', 'Date', 'Sales', 'Customers', 'Open', 'Promo',
                'StateHoliday', 'SchoolHoliday', 'StoreType', 'Assortment',
                'CompetitionDistance', 'CompetitionOpenSinceMonth',
                'CompetitionOpenSinceYear', 'Promo2', 'Promo2SinceWeek',
                'Promo2SinceYear', 'PromoInterval'],
                dtype='object')
```

```
In [212]: df_train_store = pd.merge(train, store, on='Store')    ## for XGBoost model
df_test_store = pd.merge(test, store, on='Store')
```

```
In [213]: train2['Sales/Customer'] = train2['Sales']/train2['Customers']
train2['Sales/Customer'].describe()

df_train_store['Sales/Customer'] = df_train_store['Sales']/df_train_store['Customers']
```

```

In [214]: def features_create(data):

    mappings = {'0':0, 'a':1, 'b':2, 'c':3, 'd':4}
    data.StoreType.replace(mappings, inplace=True)
    data.Assortment.replace(mappings, inplace=True)
    data.StateHoliday.replace(mappings, inplace=True)

    data['Year'] = data.Date.dt.year
    data['Month'] = data.Date.dt.month
    data['Day'] = data.Date.dt.day
    data['DayOfWeek'] = data.Date.dt.dayofweek
    data['WeekOfYear'] = data.Date.dt.weekofyear

    data['CompetitionOpen'] = 12 * (data.Year - data.CompetitionOpenSinceYear)
    + (data.Month - data.CompetitionOpenSinceMonth)
    data['PromoOpen'] = 12 * (data.Year - data.Promo2SinceYear) + (data
a.WeekOfYear - data.Promo2SinceWeek) / 4.0
    data['CompetitionOpen'] = data.CompetitionOpen.apply(lambda x: x if x > 0
else 0)
    data['PromoOpen'] = data.PromoOpen.apply(lambda x: x if x > 0 else 0)

    month2str = {1:'Jan', 2:'Feb', 3:'Mar', 4:'Apr', 5:'May', 6:'Jun',
7:'Jul', 8:'Aug', 9:'Sept', 10:'Oct', 11:'Nov', 12:'Dec'}
    data['monthStr'] = data.Month.map(month2str)
    data.loc[data.PromoInterval == 0, 'PromoInterval'] = ''
    data['IsPromoMonth'] = 0
    for interval in data.PromoInterval.unique():
        if interval != '':
            for month in interval.split(','):
                data.loc[(data.monthStr == month) & (data.PromoInterval == int
erval), 'IsPromoMonth'] = 1

    return data

```

```
In [215]: # iterating the columns
for col in df_train_store.columns:
    print(col)
for col in df_test_store.columns:
    print(col)
df_test_store['Date'].dtypes
df_train_store['Date'].dtypes
df_test_store['Date'] = pd.to_datetime(df_test_store['Date'])
```

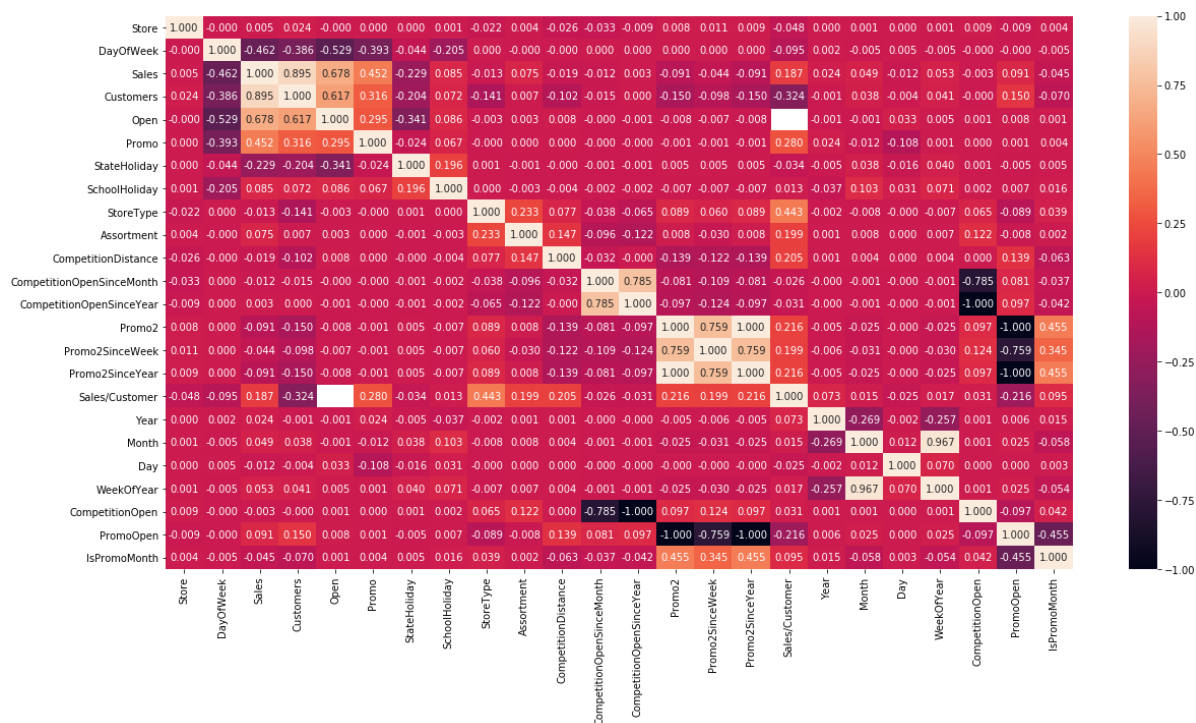
```
Id
Store
DayOfWeek
Date
Open
Promo
StateHoliday
SchoolHoliday
StoreType
Assortment
CompetitionDistance
CompetitionOpenSinceMonth
CompetitionOpenSinceYear
Promo2
Promo2SinceWeek
Promo2SinceYear
PromoInterval
```

```
In [216]: features_create(df_train_store)
features_create(train2)
features_create(df_test_store)
print('Features creation finished')
# train.head()
```

Features creation finished

```
In [217]: plt.figure(figsize = (20, 10))
sns.heatmap(df_train_store.corr(), annot = True, vmin = -1, vmax = 1, fmt = '.3f')
```

```
Out[217]: <matplotlib.axes._subplots.AxesSubplot at 0x21b86648448>
```



```
In [ ]: plt.figure(figsize = (20, 10))
sns.heatmap(df_test_store.corr(), annot = True, vmin = -1, vmax = 1, fmt = '.3f')
```

```
In [218]: train2 = train2.set_index('Date')
```

```
In [219]: train2.head()
```

```
Out[219]:
```

	Store	DayOfWeek	Sales	Customers	Open	Promo	StateHoliday	SchoolHoliday	StoreType
Date									
2015-07-31	1	4	5263	555	1	1	0		1
2015-07-30	1	3	5020	546	1	1	0		1
2015-07-29	1	2	4782	523	1	1	0		1
2015-07-28	1	1	5011	560	1	1	0		1
2015-07-27	1	0	6102	612	1	1	0		1

5 rows × 26 columns

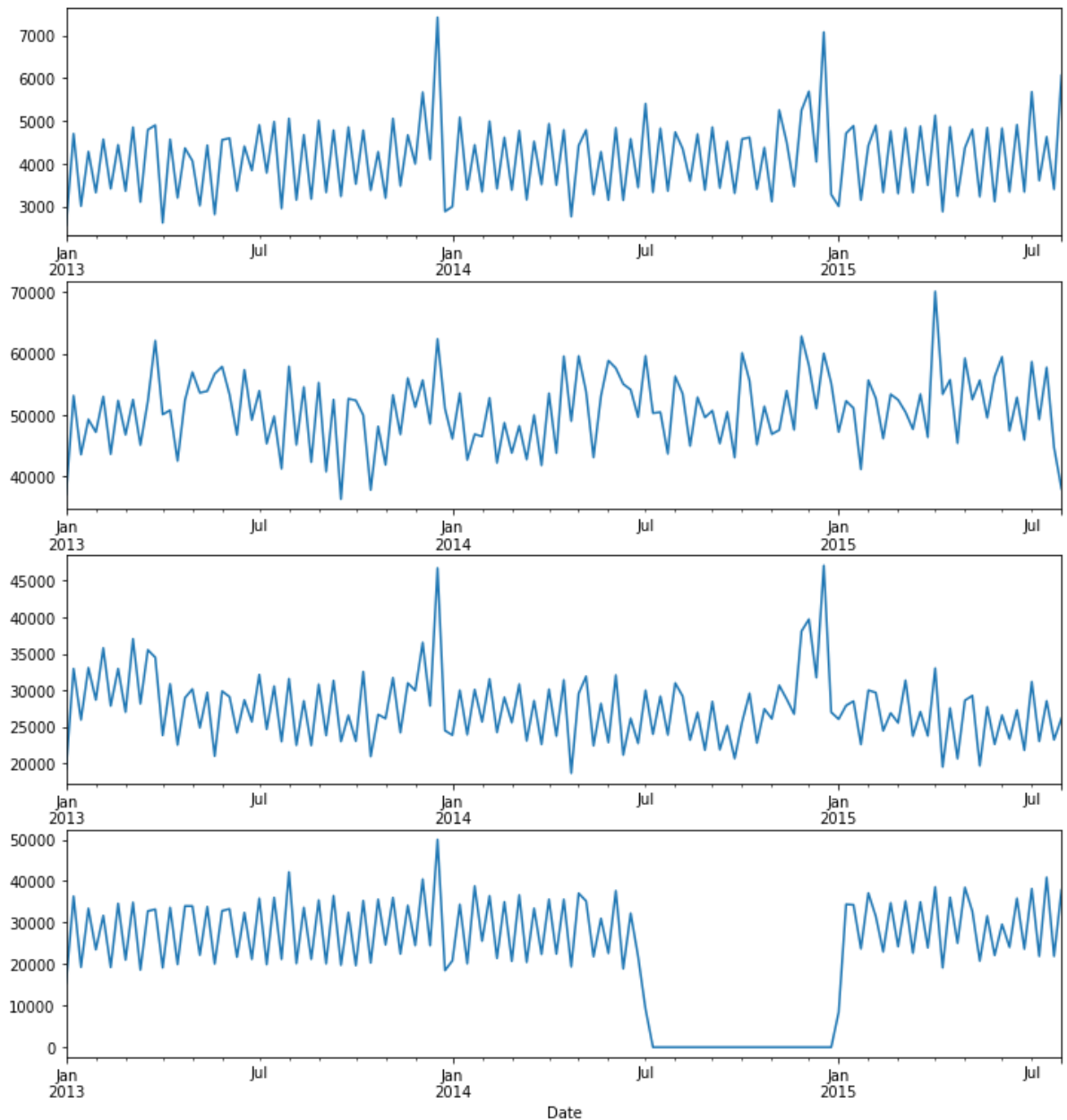
```
In [220]: train2['Sales'] = train2['Sales'] * 1.0
```

```
In [221]: sales_a = train2[train2.Store == 2]['Sales']
sales_b = train2[train2.Store == 85]['Sales'].sort_index(ascending = True) # solve the reverse order
sales_c = train2[train2.Store == 1]['Sales']
sales_d = train2[train2.Store == 13]['Sales']
```

```
In [222]: f, (ax1, ax2, ax3, ax4) = plt.subplots(4, figsize = (12, 13))

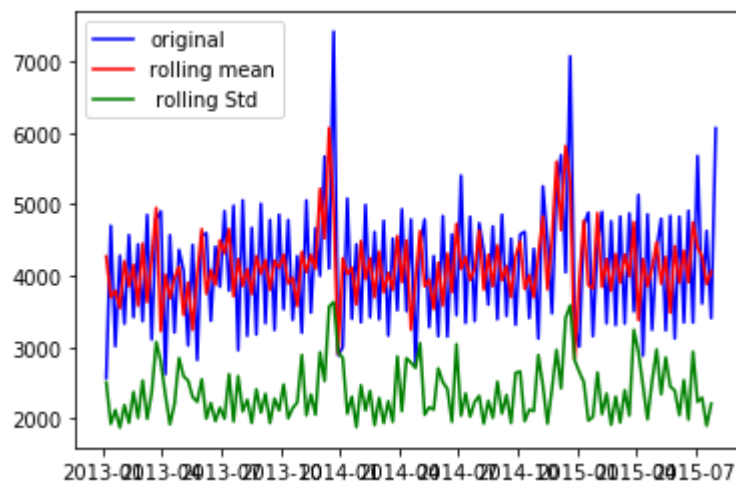
# store types
sales_a.resample('W').mean().plot(ax = ax1)
sales_b.resample('W').sum().plot(ax = ax2)
sales_c.resample('W').sum().plot(ax = ax3)
sales_d.resample('W').sum().plot(ax = ax4)
```

```
Out[222]: <matplotlib.axes._subplots.AxesSubplot at 0x21b82a10748>
```



```
In [223]: rollmean = sales_a.rolling(window=7).mean()
rollstd = sales_a.rolling(window=7).std()
```

```
In [224]: orig = plt.plot(sales_a.resample('W').mean(),color='blue',label='original')
roll_mean = plt.plot(rollmean.resample('W').mean(),color='red',label='rolling
mean')
orig_std = plt.plot(rollstd.resample('W').mean(),color='green',label='rolling
Std')
plt.legend(loc='best')
plt.show(block=False)
```



```
In [225]: from statsmodels.tsa.stattools import adfuller
def stationary_check(sales):
    result = adfuller(sales,autolag='AIC')
    print('ADF Statistic: %f' % result[0])
    print('p-value: %f' % result[1])
    print('Critical Values:')
    for key, value in result[4].items():
        print(key, value)
```

```
In [226]: stationary_check(sales_a)
stationary_check(sales_b)
stationary_check(sales_c)
stationary_check(sales_d)
```

```
ADF Statistic: -6.218237
p-value: 0.000000
Critical Values:
1% -3.4374778690219956
5% -2.864686684217556
10% -2.5684454926748583
ADF Statistic: -5.660918
p-value: 0.000001
Critical Values:
1% -3.437485646962348
5% -2.8646901138095378
10% -2.568447319459459
ADF Statistic: -4.374784
p-value: 0.000329
Critical Values:
1% -3.4374778690219956
5% -2.864686684217556
10% -2.5684454926748583
ADF Statistic: -6.237461
p-value: 0.000000
Critical Values:
1% -3.4392539652094154
5% -2.86546960465041
10% -2.5688625527782327
```

```
In [227]: def plot_timeseries(sales,StoreType):

    fig, axes = plt.subplots(3, 1, sharex=True, sharey=False)
    fig.set_figheight(10)
    fig.set_figwidth(15)

    decomposition= seasonal_decompose(sales, model = 'additive',freq=360)

    estimated_trend = decomposition.trend
    estimated_seasonal = decomposition.seasonal
    estimated_residual = decomposition.resid

    axes[0].plot(estimated_trend, label='Trend')
    axes[0].legend(loc='upper left');

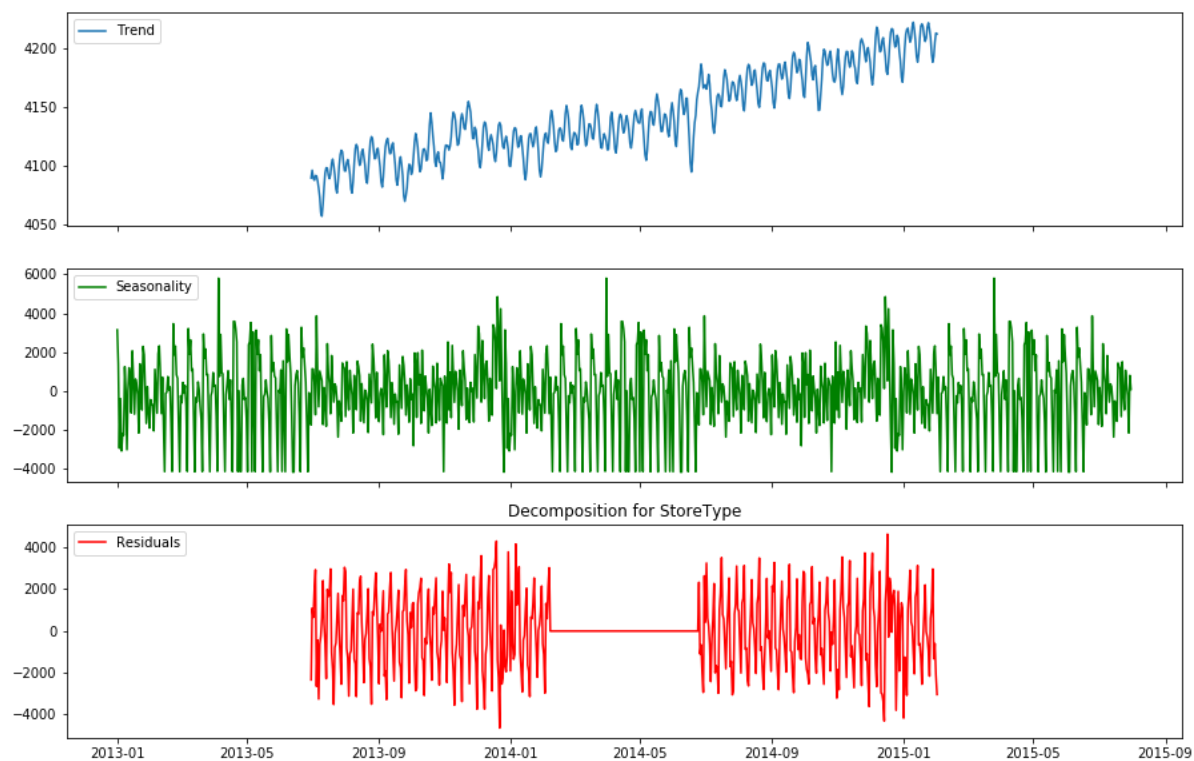
    axes[1].plot(estimated_seasonal, 'g', label='Seasonality')
    axes[1].legend(loc='upper left');

    axes[2].plot(estimated_residual, 'r', label='Residuals')
    axes[2].legend(loc='upper left')

    plt.title('Decomposition for StoreType')
```

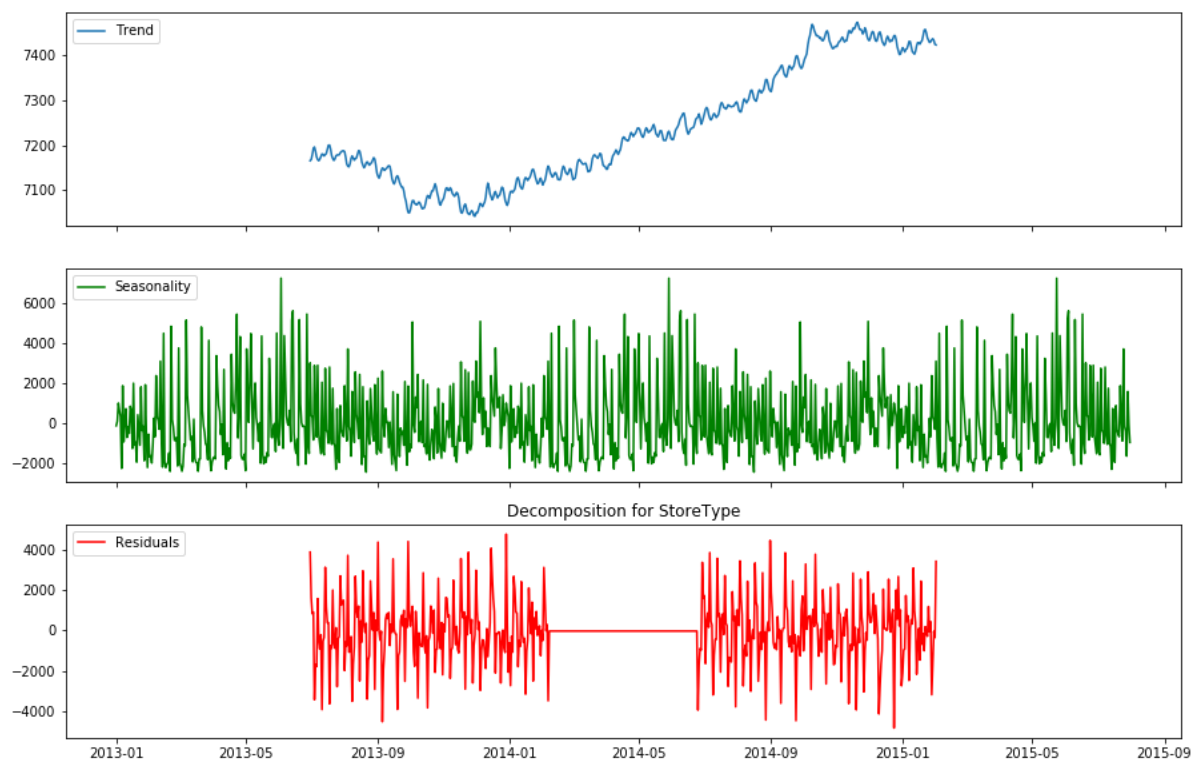
```
In [228]: plot_timeseries(sales_a, 'a')
```

C:\Users\puj83\anaconda3\lib\site-packages\ipykernel_launcher.py:7: FutureWarning: the 'freq' keyword is deprecated, use 'period' instead
import sys



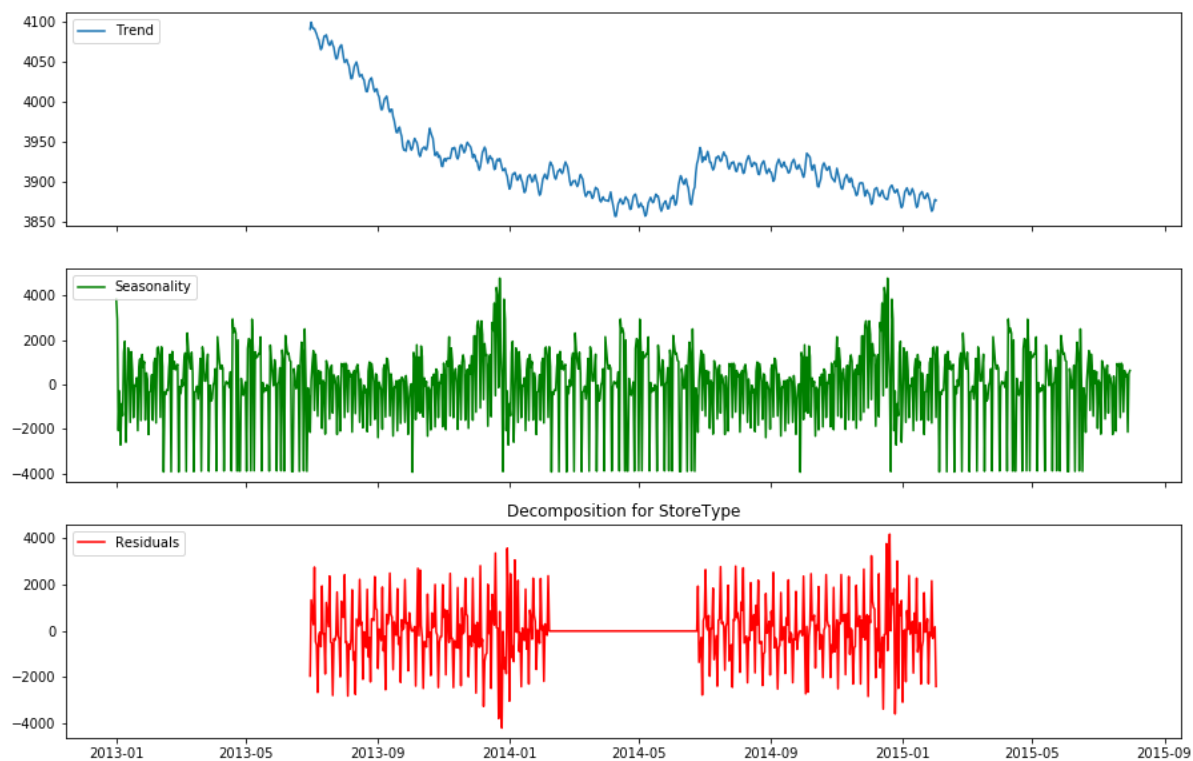

```
In [229]: plot_timeseries(sales_b, 'b')
```

C:\Users\puj83\anaconda3\lib\site-packages\ipykernel_launcher.py:7: FutureWarning: the 'freq' keyword is deprecated, use 'period' instead
import sys



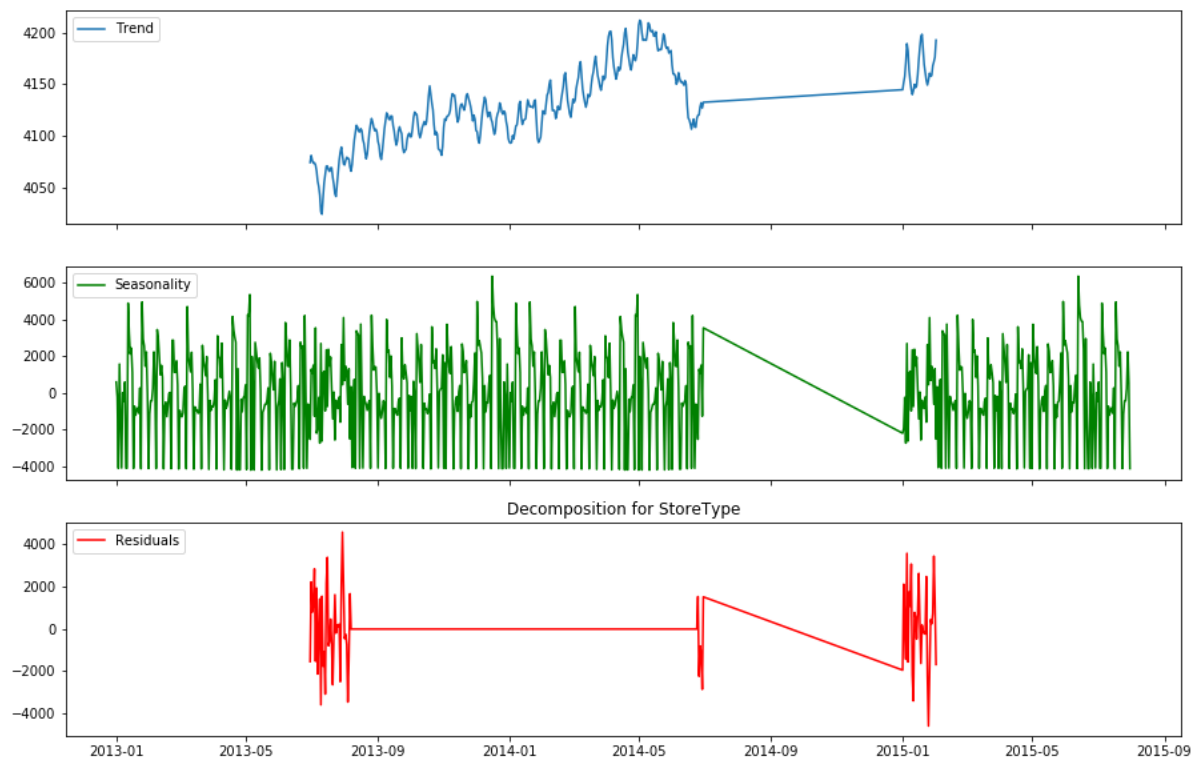
```
In [230]: plot_timeseries(sales_c, 'c')
```

C:\Users\puj83\anaconda3\lib\site-packages\ipykernel_launcher.py:7: FutureWarning: the 'freq' keyword is deprecated, use 'period' instead
import sys



In [231]: `plot_timeseries(sales_d, 'd')`

C:\Users\puj83\anaconda3\lib\site-packages\ipykernel_launcher.py:7: FutureWarning: the 'freq' keyword is deprecated, use 'period' instead
import sys



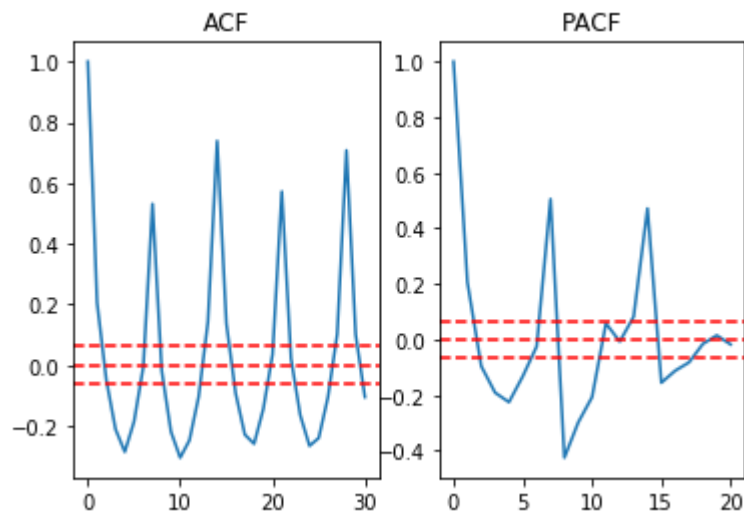
```
In [232]: def auto_corr(sales):
lag_acf = acf(sales,nlags=30)
lag_pacf = pacf(sales,nlags=20,method='ols')

plt.subplot(121)
plt.plot(lag_acf)
plt.axhline(y=0,linestyle='--',color='red')
plt.axhline(y=1.96/np.sqrt(len(sales_a)),linestyle='--',color='red')
plt.axhline(y=-1.96/np.sqrt(len(sales_a)),linestyle='--',color='red')
plt.title('ACF')

plt.subplot(122)
plt.plot(lag_pacf)
plt.axhline(y=0,linestyle='--',color='red')
plt.axhline(y=1.96/np.sqrt(len(sales_a)),linestyle='--',color='red')
plt.axhline(y=-1.96/np.sqrt(len(sales_a)),linestyle='--',color='red')
plt.title('PACF')
```

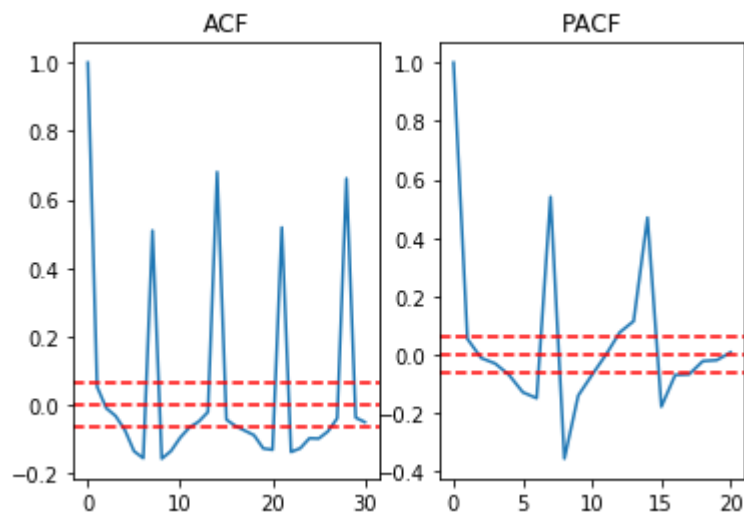
```
In [233]: auto_corr(sales_a)
```

```
C:\Users\puj83\anaconda3\lib\site-packages\statsmodels\tsa\stattools.py:572:  
FutureWarning: fft=True will become the default in a future version of statsm  
odels. To suppress this warning, explicitly set fft=False.  
FutureWarning
```



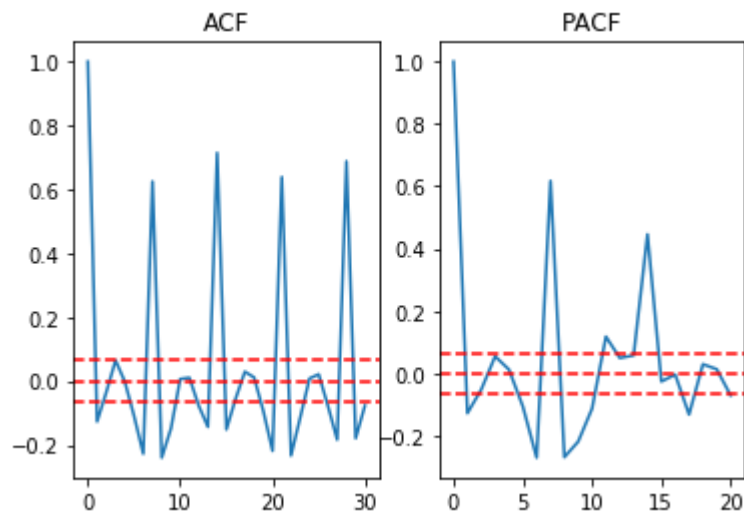
```
In [234]: auto_corr(sales_b)
```

```
C:\Users\puj83\anaconda3\lib\site-packages\statsmodels\tsa\stattools.py:572:  
FutureWarning: fft=True will become the default in a future version of statsm  
odels. To suppress this warning, explicitly set fft=False.  
FutureWarning
```



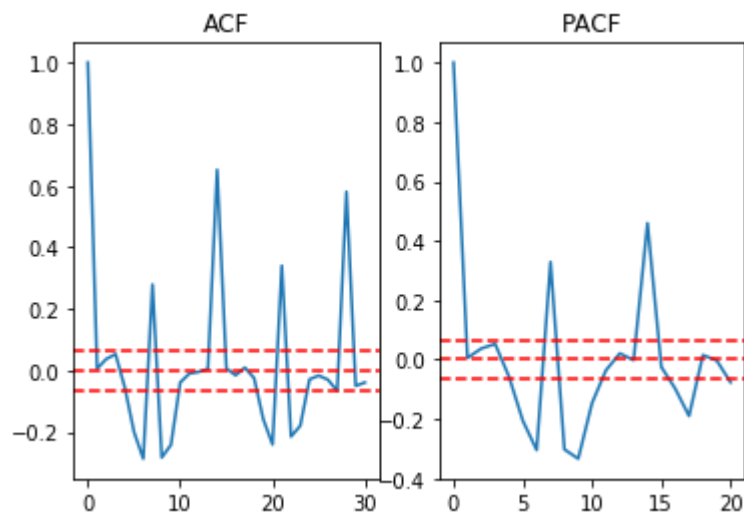
```
In [235]: auto_corr(sales_c)
```

```
C:\Users\puj83\anaconda3\lib\site-packages\statsmodels\tsa\stattools.py:572:  
FutureWarning: fft=True will become the default in a future version of statsm  
odels. To suppress this warning, explicitly set fft=False.  
FutureWarning
```



```
In [236]: auto_corr(sales_d)
```

```
C:\Users\puj83\anaconda3\lib\site-packages\statsmodels\tsa\stattools.py:572:  
FutureWarning: fft=True will become the default in a future version of statsm  
odels. To suppress this warning, explicitly set fft=False.  
FutureWarning
```



```
In [237]: # Define the p, d and q parameters to take any value between 0 and 2
p = d = q = range(0, 2)

# Generate all different combinations of p, q and q triplets
pdq = list(itertools.product(p, d, q))

# Generate all different combinations of seasonal p, q and q triplets
seasonal_pdq = [(x[0], x[1], x[2], 12) for x in list(itertools.product(p, d, q))]

print('Examples of parameter combinations for Seasonal ARIMA...')
print('SARIMAX: {} x {}'.format(pdq[1], seasonal_pdq[1]))
print('SARIMAX: {} x {}'.format(pdq[1], seasonal_pdq[2]))
print('SARIMAX: {} x {}'.format(pdq[2], seasonal_pdq[3]))
print('SARIMAX: {} x {}'.format(pdq[2], seasonal_pdq[4]))
```

Examples of parameter combinations for Seasonal ARIMA...

```
SARIMAX: (0, 0, 1) x (0, 0, 1, 12)
SARIMAX: (0, 0, 1) x (0, 1, 0, 12)
SARIMAX: (0, 1, 0) x (0, 1, 1, 12)
SARIMAX: (0, 1, 0) x (1, 0, 0, 12)
```

```
In [238]: def sample(sales):
          return(sales.resample('MS').mean())
```

```
In [239]: y_sale_a = sample(sales_a)
y_sale_b = sample(sales_b)
y_sale_c = sample(sales_c)
y_sale_d = sample(sales_d)
```

```
In [240]: def model(i,sale):
          ex = train2.loc[train2['Store'] == i,['Customers','Promo']]
          # ex = train2.loc[train2['Store'] == i]
          # ex.drop(['Open','PromoInterval','monthStr','Customers'],axis=1,inplace=True)
          y_sales = sale.resample('MS').mean()
          y_ex = ex.resample('MS').mean()
          exog = sm.add_constant(y_ex)
          exog.tail()
          return y_sales , exog
```

```
In [241]: y_sale_model_a , exog_a = model(2,sales_a)
y_sale_model_b , exog_b = model(85,sales_b)
y_sale_model_c , exog_c = model(1,sales_c)
y_sale_model_d , exog_d = model(13,sales_d)
```

```
In [242]: exog_a = exog_a.dropna()
exog_a.isna().sum()

exog_b = exog_b.dropna()
exog_b.isna().sum()

exog_c = exog_c.dropna()
exog_c.isna().sum()

exog_d = exog_d.dropna()
exog_d.isna().sum()
```

```
Out[242]: const      0
Customers  0
Promo      0
dtype: int64
```

```

In [243]: def arima(y_sale,exog,or1,sord):
            mod = sm.tsa.statespace.SARIMAX(y_sale,
                                             exog,
                                             order=or1,
                                             seasonal_order=sord,
                                             enforce_stationarity=False,
                                             enforce_invertibility=False)

            results = mod.fit(dis=0)
            ## -----predictions-----
            pred = results.get_prediction(start=pd.to_datetime('2015-01-01'), end=pd.to_datetime('2015-07-01'), dynamic=False)
            pred_ci = pred.conf_int()

            ##-----plot-----
            ax = y_sale['2013:'].plot(label='observed')
            pred.predicted_mean.plot(ax=ax, label='One-step ahead Forecast', alpha=.7)

            ax.fill_between(pred_ci.index,
                           pred_ci.iloc[:, 1],
                           pred_ci.iloc[:, 1], color='k', alpha=.2)

            ax.set_xlabel('Date')
            ax.set_ylabel('sales')
            plt.legend()

            plt.show()

            y_forecasted = pred.predicted_mean
            y_truth = y_sale['2015-01-01':'2015-07-01']

            ##-----Compute the mean square error-----
            mse = ((y_forecasted - y_truth) ** 2).mean()
            rmse = np.sqrt(((y_forecasted - y_truth) ** 2).mean())
            rmspe = np.sqrt(np.mean((y_forecasted/y_truth) ** 2))
            return results , mse,rmse,rmspe

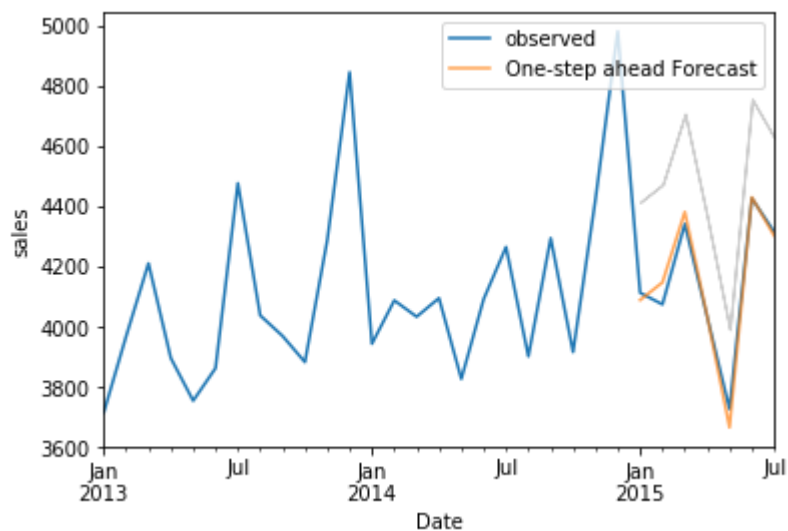
```



```
In [244]: or_a = (5,1,3)
sord_a=(1, 0, 0, 12)
result_a,mse_a,rmse_a,rmspe_a= arima(y_sale_model_a,exog_a,or_a,sord_a)
print(result_a.summary())
print('The Mean Squared Error of our forecasts is {}'.format(round(mse_a, 2)))
print('The Root Squared Error of our forecasts is {}'.format(round(rmse_a, 2)
))
print('The Root Squared Per Error of our forecasts is {}'.format(round(rmspe_a
, 2)))
```

C:\Users\puj83\anaconda3\lib\site-packages\statsmodels\base\model.py:568: ConvergenceWarning: Maximum Likelihood optimization failed to converge. Check mle_retvals

"Check mle_retvals", ConvergenceWarning)



SARIMAX Results

```

=====
=====
Dep. Variable:                Sales    No. Observations:
31
Model:                SARIMAX(5, 1, 3)x(1, 0, [], 12)    Log Likelihood
-79.214
Date:                Mon, 18 May 2020    AIC
184.427
Time:                17:21:24    BIC
191.771
Sample:                01-01-2013    HQIC
182.917
                        - 07-01-2015
Covariance Type:                opg
=====
=

```

	coef	std err	z	P> z	[0.025	0.97
5]						
-						
const	-0.0019	3.73e+06	-5.19e-10	1.000	-7.31e+06	7.31e+0
6						
Customers	8.9046	151.634	0.059	0.953	-288.292	306.10
1						
Promo	-767.3409	5.76e+04	-0.013	0.989	-1.14e+05	1.12e+0
5						
ar.L1	-1.5246	50.988	-0.030	0.976	-101.458	98.40
9						
ar.L2	-0.9044	98.522	-0.009	0.993	-194.004	192.19
5						
ar.L3	-0.6208	126.145	-0.005	0.996	-247.861	246.61
9						
ar.L4	-0.3918	92.332	-0.004	0.997	-181.359	180.57
5						
ar.L5	0.0905	29.083	0.003	0.998	-56.910	57.09
1						
ma.L1	1.1509	108.245	0.011	0.992	-211.005	213.30
7						
ma.L2	0.5679	183.542	0.003	0.998	-359.167	360.30
3						
ma.L3	0.1242	268.786	0.000	1.000	-526.686	526.93
5						
ar.S.L12	1.0352	14.009	0.074	0.941	-26.421	28.49
1						
sigma2	2.775e+04	4.75e+04	0.584	0.559	-6.53e+04	1.21e+0
5						

```

=====
=====
Ljung-Box (Q):                7.99    Jarque-Bera (JB):
0.21
Prob(Q):                0.79    Prob(JB):
0.90
Heteroskedasticity (H):                0.21    Skew:
0.31
Prob(H) (two-sided):                0.16    Kurtosis:
2.94

```

```
=====
=====
```

Warnings:

[1] Covariance matrix calculated using the outer product of gradients (complex-step).

[2] Covariance matrix is singular or near-singular, with condition number 8.1×10^{14} . Standard errors may be unstable.

The Mean Squared Error of our forecasts is 1643.0

The Root Squared Error of our forecasts is 40.53

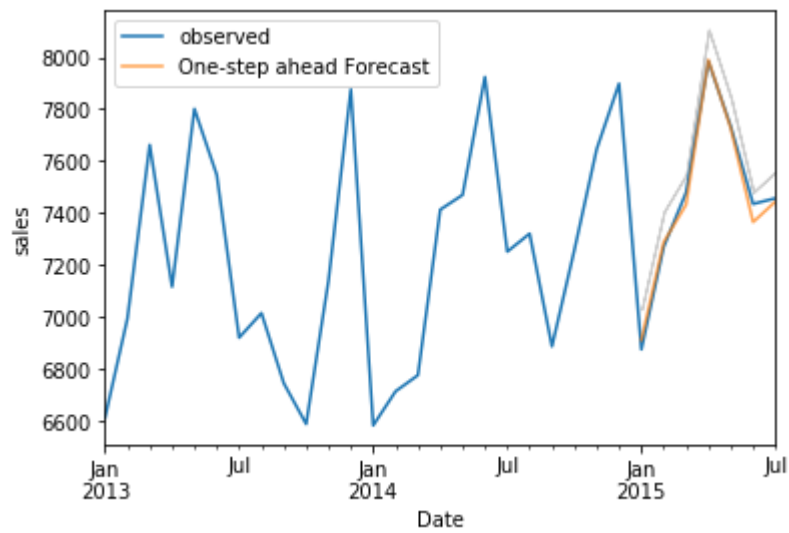
The Root Squared Per Error of our forecasts is 1.0



```
In [245]: or_b = (3,2,3)
sord_b=(1, 0, 0, 12)
result_b,mse_b,rmse_b,rmspe_b= arima(y_sale_model_b,exog_b,or_b,sord_b)
print(result_b.summary())
print('The Mean Squared Error of our forecasts is {}'.format(round(mse_b, 2)))
print('The Root Squared Error of our forecasts is {}'.format(round(rmse_b, 2)
))
print('The Root Squared Per Error of our forecasts is {}'.format(round(rmspe_b
, 2)))
```

```
C:\Users\puj83\anaconda3\lib\site-packages\statsmodels\base\model.py:568: ConvergenceWarning: Maximum Likelihood optimization failed to converge. Check mle_retvals
```

```
"Check mle_retvals", ConvergenceWarning)
```



SARIMAX Results

```

=====
=====
Dep. Variable:                Sales    No. Observations:
31
Model:                SARIMAX(3, 2, 3)x(1, 0, [], 12)    Log Likelihood
-79.186
Date:                Mon, 18 May 2020    AIC
180.373
Time:                17:21:29    BIC
187.402
Sample:                01-01-2013    HQIC
179.722
                        - 07-01-2015
Covariance Type:                opg
=====
=

```

	coef	std err	z	P> z	[0.025	0.975
const	0.0201	1.89e+04	1.06e-06	1.000	-3.71e+04	3.71e+04
Customers	7.0233	1.222	5.747	0.000	4.628	9.418
Promo	-370.4322	1281.521	-0.289	0.773	-2882.166	2141.302
ar.L1	0.4722	3.303	0.143	0.886	-6.002	6.946
ar.L2	-0.4329	0.638	-0.678	0.498	-1.684	0.819
ar.L3	-0.0606	2.071	-0.029	0.977	-4.120	3.999
ma.L1	-0.9182	472.867	-0.002	0.998	-927.721	925.885
ma.L2	-0.9043	796.351	-0.001	0.999	-1561.724	1559.916
ma.L3	1.0189	358.475	0.003	0.998	-701.579	703.616
ar.S.L12	0.3918	1.349	0.290	0.771	-2.252	3.036
sigma2	2869.9901	1.01e+06	0.003	0.998	-1.97e+06	1.98e+06

```

=====
=====
Ljung-Box (Q):                8.84    Jarque-Bera (JB):
0.48
Prob(Q):                0.78    Prob(JB):
0.79
Heteroskedasticity (H):                0.29    Skew:
0.29
Prob(H) (two-sided):                0.20    Kurtosis:
2.32
=====
=====

```

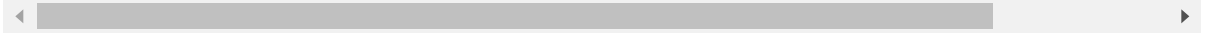
Warnings:

[1] Covariance matrix calculated using the outer product of gradients (complex-step).

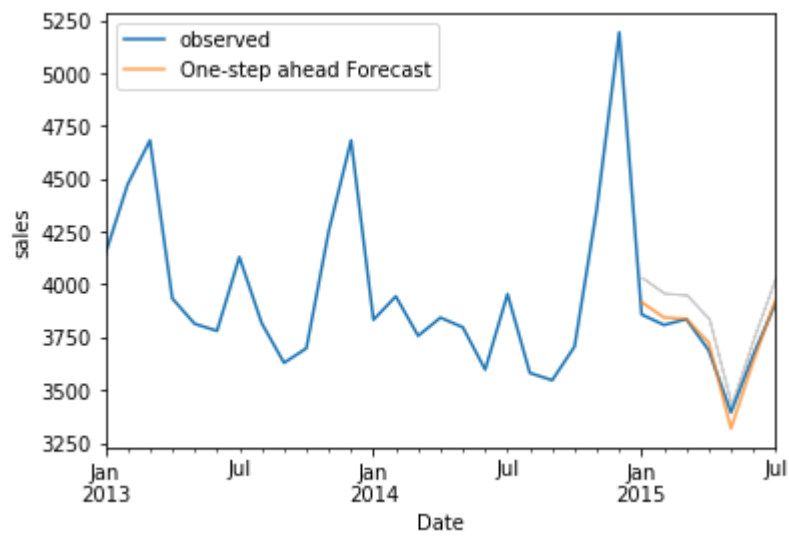
The Mean Squared Error of our forecasts is 1275.74

The Root Squared Error of our forecasts is 35.72

The Root Squared Per Error of our forecasts is 1.0




```
In [246]: or_c = (2,1,2)
sord_c=(1, 0, 0, 12)
result_c,mse_c,rmse_c,rmspe_c= arima(y_sale_model_c,exog_c,or_c,sord_c)
print(result_c.summary())
print('The Mean Squared Error of our forecasts is {}'.format(round(mse_c, 2)))
print('The Root Squared Error of our forecasts is {}'.format(round(rmse_c, 2)))
print('The Root Squared Per Error of our forecasts is {}'.format(round(rmspe_c, 2)))
```



SARIMAX Results

```

=====
=====
Dep. Variable:                Sales    No. Observations:
31
Model:                SARIMAX(2, 1, 2)x(1, 0, [], 12)    Log Likelihood
-90.316
Date:                Mon, 18 May 2020    AIC
198.633
Time:                17:21:32    BIC
205.586
Sample:                01-01-2013    HQIC
198.989
                        - 07-01-2015
Covariance Type:                opg
=====
=

```

	coef	std err	z	P> z	[0.025	0.97
5]						
-						
const	-0.0977	4316.011	-2.26e-05	1.000	-8459.324	8459.12
9						
Customers	9.2331	0.798	11.564	0.000	7.668	10.79
8						
Promo	-76.0286	354.974	-0.214	0.830	-771.764	619.70
7						
ar.L1	0.6958	0.551	1.263	0.207	-0.384	1.77
5						
ar.L2	-0.3435	0.355	-0.968	0.333	-1.039	0.35
2						
ma.L1	-1.9453	0.662	-2.937	0.003	-3.244	-0.64
7						
ma.L2	1.0001	0.664	1.505	0.132	-0.302	2.30
2						
ar.S.L12	0.5483	0.484	1.132	0.257	-0.401	1.49
7						
sigma2	3023.1405	0.731	4135.974	0.000	3021.708	3024.57
3						

```

=====
=====
Ljung-Box (Q):                7.68    Jarque-Bera (JB):
0.86
Prob(Q):                0.94    Prob(JB):
0.65
Heteroskedasticity (H):        0.40    Skew:
0.06
Prob(H) (two-sided):          0.34    Kurtosis:
1.87
=====
=====

```

Warnings:

[1] Covariance matrix calculated using the outer product of gradients (complex-step).

[2] Covariance matrix is singular or near-singular, with condition number 1.65e+23. Standard errors may be unstable.

The Mean Squared Error of our forecasts is 1854.65
The Root Squared Error of our forecasts is 43.07
The Root Squared Per Error of our forecasts is 1.0

```
In [247]: train_xg = df_train_store.sort_values(['Date'],ascending = False)
          ho_test = df_train_store[:6*7*1115]
          ho_train = df_train_store[6*7*1115:]

In [248]: ho_test = ho_test[ho_test["Open"] != 0]
          ho_test = ho_test[ho_test["Sales"] > 0]
          ho_train = ho_train[ho_train["Open"] != 0]
          ho_train = ho_train[ho_train["Sales"] > 0]

In [249]: ho_train.drop(['Date', 'Open', 'PromoInterval', 'monthStr'],axis=1,inplace =True)
          ho_test.drop(['Date', 'Open', 'PromoInterval', 'monthStr'],axis=1,inplace =True)
          xtest =df_test_store.drop(['Id', 'Date', 'Open', 'PromoInterval', 'monthStr'],axis
          = 1)

In [250]: ho_xtrain = ho_train.drop(['Sales'],axis=1 )
          ho_ytrain = np.log1p(ho_train.Sales)
          ho_xtest = ho_test.drop(['Sales'],axis=1 )
          ho_ytest = np.log1p(ho_test.Sales)

In [251]: def rmspe(y, yhat):
          return np.sqrt(np.mean((yhat/y-1) ** 2))

          def rmspe_xg(yhat, y):
              y = np.expm1(y.get_label())
              yhat = np.expm1(yhat)
              return "rmspe", rmspe(y,yhat)

In [252]: dtrain = xgb.DMatrix(ho_xtrain, ho_ytrain)
          dvalid = xgb.DMatrix(ho_xtest, ho_ytest)
          watchlist = [(dtrain, 'train'), (dvalid, 'eval')]
```

```
In [253]: params = {"objective": "reg:linear", #since it is a regression problem
                  "booster" : "gbtree",      #tree
                  "eta": 0.03,                #learning rate to reduce overfitting issues
                  "max_depth": 10,            #depth of the tree
                  "subsample": 0.9,           #subsample the data prior to growing trees
                  "colsample_bytree": 0.7,    #subsampling of columns for each tree
                  "silent": 1,                #verbosity
                  "seed": 10
                }
num_boost_round = 6000                       #countinue for 6000 iterations

print("Train a XGBoost model")
start = time()
gbm = xgb.train(params, dtrain, num_boost_round, evals=watchlist,
                early_stopping_rounds=100, feval=rmspe_xg, verbose_eval=True)
end = time()
print('Training time is {:.2f} s.'.format(end-start))

print("validating")
ho_xtest.sort_index(inplace=True)
ho_ytest.sort_index(inplace=True)
yhat = gbm.predict(xgb.DMatrix(ho_xtest))
error = rmspe(np.expm1(ho_ytest), np.expm1(yhat))

print('RMSPE: {:.6f}'.format(error))
```

Train a XGBoost model

[17:27:32] WARNING: C:/Users/Administrator/workspace/xgboost-win64_release_1.1.0/src/objective/regression_obj.cu:168: reg:linear is now deprecated in favor of reg:squarederror.

[17:27:32] WARNING: C:\Users\Administrator\workspace\xgboost-win64_release_1.1.0\src\learner.cc:480:

Parameters: { silent } might not be used.

This may not be accurate due to some parameters are only used in language bindings but

passed down to XGBoost core. Or some parameters are not used but slip through this

verification. Please open an issue if you find above cases.

[0] train-rmse:8.02223 eval-rmse:7.99044 train-rmspe:0.99981
eval-rmspe:0.99981

Multiple eval metrics have been passed: 'eval-rmspe' will be used for early stopping.

Will train until eval-rmspe hasn't improved in 100 rounds.

[1] train-rmse:7.78170 eval-rmse:7.75122 train-rmspe:0.99971
eval-rmspe:0.99971

[2] train-rmse:7.54829 eval-rmse:7.51869 train-rmspe:0.99960
eval-rmspe:0.99959

[3] train-rmse:7.32198 eval-rmse:7.29362 train-rmspe:0.99945
eval-rmspe:0.99945

[4] train-rmse:7.10238 eval-rmse:7.07487 train-rmspe:0.99928
eval-rmspe:0.99927

[5] train-rmse:6.88934 eval-rmse:6.86265 train-rmspe:0.99907
eval-rmspe:0.99906

[6] train-rmse:6.68270 eval-rmse:6.65682 train-rmspe:0.99882
eval-rmspe:0.99881

[7] train-rmse:6.48226 eval-rmse:6.45718 train-rmspe:0.99853
eval-rmspe:0.99852

[8] train-rmse:6.28792 eval-rmse:6.26389 train-rmspe:0.99819
eval-rmspe:0.99817

[9] train-rmse:6.09964 eval-rmse:6.07482 train-rmspe:0.99778
eval-rmspe:0.99775

[10] train-rmse:5.91704 eval-rmse:5.89273 train-rmspe:0.99730
eval-rmspe:0.99727

[11] train-rmse:5.73966 eval-rmse:5.71650 train-rmspe:0.99676
eval-rmspe:0.99672

[12] train-rmse:5.56751 eval-rmse:5.54508 train-rmspe:0.99613
eval-rmspe:0.99609

[13] train-rmse:5.40052 eval-rmse:5.37877 train-rmspe:0.99541
eval-rmspe:0.99536

[14] train-rmse:5.23854 eval-rmse:5.21747 train-rmspe:0.99459
eval-rmspe:0.99453

[15] train-rmse:5.08170 eval-rmse:5.06054 train-rmspe:0.99364
eval-rmspe:0.99357

[16] train-rmse:4.92959 eval-rmse:4.90941 train-rmspe:0.99258
eval-rmspe:0.99250

[17] train-rmse:4.78204 eval-rmse:4.76247 train-rmspe:0.99138
eval-rmspe:0.99129

[18] train-rmse:4.63895 eval-rmse:4.61935 train-rmspe:0.99003
eval-rmspe:0.98992

[19] train-rmse:4.49990 eval-rmspe:0.98842	eval-rmse:4.48127	train-rmspe:0.98854
[20] train-rmse:4.36504 eval-rmspe:0.98676	eval-rmse:4.34727	train-rmspe:0.98689
[21] train-rmse:4.23413 eval-rmspe:0.98492	eval-rmse:4.21694	train-rmspe:0.98507
[22] train-rmse:4.10744 eval-rmspe:0.98287	eval-rmse:4.09019	train-rmspe:0.98304
[23] train-rmse:3.98434 eval-rmspe:0.98064	eval-rmse:3.96799	train-rmspe:0.98083
[24] train-rmse:3.86485 eval-rmspe:0.97821	eval-rmse:3.84905	train-rmspe:0.97842
[25] train-rmse:3.74893 eval-rmspe:0.97557	eval-rmse:3.73368	train-rmspe:0.97579
[26] train-rmse:3.63659 eval-rmspe:0.97270	eval-rmse:3.62214	train-rmspe:0.97293
[27] train-rmse:3.52761 eval-rmspe:0.96959	eval-rmse:3.51395	train-rmspe:0.96984
[28] train-rmse:3.42206 eval-rmspe:0.96619	eval-rmse:3.40821	train-rmspe:0.96649
[29] train-rmse:3.31952 eval-rmspe:0.96258	eval-rmse:3.30639	train-rmspe:0.96290
[30] train-rmse:3.21996 eval-rmspe:0.95872	eval-rmse:3.20732	train-rmspe:0.95906
[31] train-rmse:3.12364 eval-rmspe:0.95454	eval-rmse:3.11094	train-rmspe:0.95493
[32] train-rmse:3.03007 eval-rmspe:0.95013	eval-rmse:3.01773	train-rmspe:0.95054
[33] train-rmse:2.93920 eval-rmspe:0.94546	eval-rmse:2.92731	train-rmspe:0.94590
[34] train-rmse:2.85106 eval-rmspe:0.94051	eval-rmse:2.83960	train-rmspe:0.94098
[35] train-rmse:2.76555 eval-rmspe:0.93527	eval-rmse:2.75452	train-rmspe:0.93578
[36] train-rmse:2.68263 eval-rmspe:0.92976	eval-rmse:2.67199	train-rmspe:0.93029
[37] train-rmse:2.60218 eval-rmspe:0.92396	eval-rmse:2.59195	train-rmspe:0.92452
[38] train-rmse:2.52415 eval-rmspe:0.91788	eval-rmse:2.51429	train-rmspe:0.91847
[39] train-rmse:2.44867 eval-rmspe:0.91145	eval-rmse:2.43903	train-rmspe:0.91210
[40] train-rmse:2.37523 eval-rmspe:0.90481	eval-rmse:2.36597	train-rmspe:0.90548
[41] train-rmse:2.30401 eval-rmspe:0.89789	eval-rmse:2.29512	train-rmspe:0.89859
[42] train-rmse:2.23492 eval-rmspe:0.89069	eval-rmse:2.22637	train-rmspe:0.89142
[43] train-rmse:2.16809 eval-rmspe:0.88313	eval-rmse:2.15957	train-rmspe:0.88394
[44] train-rmse:2.10309 eval-rmspe:0.87540	eval-rmse:2.09490	train-rmspe:0.87623
[45] train-rmse:2.04024 eval-rmspe:0.86733	eval-rmse:2.03212	train-rmspe:0.86822
[46] train-rmse:1.97906 eval-rmspe:0.85908	eval-rmse:1.97127	train-rmspe:0.86001
[47] train-rmse:1.91995	eval-rmse:1.91221	train-rmspe:0.85150

eval-rmspe:0.85051		
[48] train-rmse:1.86262	eval-rmse:1.85515	train-rmspe:0.84274
eval-rmspe:0.84175		
[49] train-rmse:1.80697	eval-rmse:1.79981	train-rmspe:0.83378
eval-rmspe:0.83275		
[50] train-rmse:1.75285	eval-rmse:1.74617	train-rmspe:0.82463
eval-rmspe:0.82361		
[51] train-rmse:1.70030	eval-rmse:1.69392	train-rmspe:0.81528
eval-rmspe:0.81425		
[52] train-rmse:1.64939	eval-rmse:1.64331	train-rmspe:0.80572
eval-rmspe:0.80468		
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[94]	train-rmse:0.46111	eval-rmse:0.46126	train-rmspe:0.36805
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[97]	train-rmse:0.42108	eval-rmse:0.42163	train-rmspe:0.34238
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eval-rmspe:0.01987		
[5881] train-rmse:0.00195	eval-rmse:0.02016	train-rmspe:0.00196
eval-rmspe:0.01987		
[5882] train-rmse:0.00195	eval-rmse:0.02016	train-rmspe:0.00196
eval-rmspe:0.01987		
[5883] train-rmse:0.00195	eval-rmse:0.02016	train-rmspe:0.00195
eval-rmspe:0.01987		
[5884] train-rmse:0.00195	eval-rmse:0.02016	train-rmspe:0.00195
eval-rmspe:0.01987		
[5885] train-rmse:0.00195	eval-rmse:0.02016	train-rmspe:0.00195
eval-rmspe:0.01987		
[5886] train-rmse:0.00195	eval-rmse:0.02016	train-rmspe:0.00195
eval-rmspe:0.01987		
[5887] train-rmse:0.00195	eval-rmse:0.02016	train-rmspe:0.00195
eval-rmspe:0.01987		
[5888] train-rmse:0.00195	eval-rmse:0.02016	train-rmspe:0.00195
eval-rmspe:0.01987		
[5889] train-rmse:0.00195	eval-rmse:0.02016	train-rmspe:0.00195
eval-rmspe:0.01987		

[5890] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02016	train-rmspe:0.00195
[5891] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02016	train-rmspe:0.00195
[5892] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02016	train-rmspe:0.00195
[5893] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
[5894] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
[5895] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
[5896] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
[5897] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
[5898] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
[5899] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
[5900] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
[5901] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
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[5903] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02016	train-rmspe:0.00195
[5904] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02016	train-rmspe:0.00195
[5905] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
[5906] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
[5907] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
[5908] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
[5909] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
[5910] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
[5911] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
[5912] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
[5913] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
[5914] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
[5915] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
[5916] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02015	train-rmspe:0.00195
[5917] train-rmse:0.00195 eval-rmspe:0.01987	eval-rmse:0.02016	train-rmspe:0.00195
[5918] train-rmse:0.00195	eval-rmse:0.02016	train-rmspe:0.00195

eval-rmspe:0.01987		
[5919] train-rmse:0.00194	eval-rmse:0.02016	train-rmspe:0.00195
eval-rmspe:0.01987		
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eval-rmspe:0.01987		
[5921] train-rmse:0.00194	eval-rmse:0.02015	train-rmspe:0.00194
eval-rmspe:0.01987		
[5922] train-rmse:0.00194	eval-rmse:0.02015	train-rmspe:0.00194
eval-rmspe:0.01987		
[5923] train-rmse:0.00194	eval-rmse:0.02015	train-rmspe:0.00194
eval-rmspe:0.01987		
[5924] train-rmse:0.00194	eval-rmse:0.02015	train-rmspe:0.00194
eval-rmspe:0.01987		
[5925] train-rmse:0.00194	eval-rmse:0.02015	train-rmspe:0.00194
eval-rmspe:0.01987		
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eval-rmspe:0.01987		
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eval-rmspe:0.01987		
[5928] train-rmse:0.00194	eval-rmse:0.02015	train-rmspe:0.00194
eval-rmspe:0.01987		
[5929] train-rmse:0.00194	eval-rmse:0.02015	train-rmspe:0.00194
eval-rmspe:0.01987		
[5930] train-rmse:0.00194	eval-rmse:0.02015	train-rmspe:0.00194
eval-rmspe:0.01987		
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eval-rmspe:0.01987		
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eval-rmspe:0.01987		
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eval-rmspe:0.01987		
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eval-rmspe:0.01987		
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eval-rmspe:0.01986		
[5936] train-rmse:0.00194	eval-rmse:0.02015	train-rmspe:0.00194
eval-rmspe:0.01986		
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eval-rmspe:0.01986		
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eval-rmspe:0.01986		
[5939] train-rmse:0.00194	eval-rmse:0.02015	train-rmspe:0.00194
eval-rmspe:0.01986		
[5940] train-rmse:0.00194	eval-rmse:0.02015	train-rmspe:0.00194
eval-rmspe:0.01986		
[5941] train-rmse:0.00194	eval-rmse:0.02015	train-rmspe:0.00194
eval-rmspe:0.01986		
[5942] train-rmse:0.00194	eval-rmse:0.02015	train-rmspe:0.00194
eval-rmspe:0.01986		
[5943] train-rmse:0.00194	eval-rmse:0.02015	train-rmspe:0.00194
eval-rmspe:0.01986		
[5944] train-rmse:0.00194	eval-rmse:0.02015	train-rmspe:0.00194
eval-rmspe:0.01986		
[5945] train-rmse:0.00194	eval-rmse:0.02015	train-rmspe:0.00194
eval-rmspe:0.01986		
[5946] train-rmse:0.00194	eval-rmse:0.02015	train-rmspe:0.00194
eval-rmspe:0.01986		

[5947] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02015	train-rmspe:0.00194
[5948] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02015	train-rmspe:0.00194
[5949] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02015	train-rmspe:0.00194
[5950] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02015	train-rmspe:0.00194
[5951] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02015	train-rmspe:0.00194
[5952] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02015	train-rmspe:0.00194
[5953] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02015	train-rmspe:0.00194
[5954] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02015	train-rmspe:0.00194
[5955] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02015	train-rmspe:0.00194
[5956] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02014	train-rmspe:0.00194
[5957] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02014	train-rmspe:0.00194
[5958] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02014	train-rmspe:0.00194
[5959] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02014	train-rmspe:0.00194
[5960] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02014	train-rmspe:0.00194
[5961] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02014	train-rmspe:0.00194
[5962] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02014	train-rmspe:0.00194
[5963] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02014	train-rmspe:0.00194
[5964] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02014	train-rmspe:0.00194
[5965] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02014	train-rmspe:0.00194
[5966] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02014	train-rmspe:0.00194
[5967] train-rmse:0.00194 eval-rmspe:0.01986	eval-rmse:0.02014	train-rmspe:0.00194
[5968] train-rmse:0.00193 eval-rmspe:0.01986	eval-rmse:0.02014	train-rmspe:0.00194
[5969] train-rmse:0.00193 eval-rmspe:0.01986	eval-rmse:0.02014	train-rmspe:0.00194
[5970] train-rmse:0.00193 eval-rmspe:0.01986	eval-rmse:0.02014	train-rmspe:0.00193
[5971] train-rmse:0.00193 eval-rmspe:0.01986	eval-rmse:0.02014	train-rmspe:0.00193
[5972] train-rmse:0.00193 eval-rmspe:0.01986	eval-rmse:0.02014	train-rmspe:0.00193
[5973] train-rmse:0.00193 eval-rmspe:0.01986	eval-rmse:0.02014	train-rmspe:0.00193
[5974] train-rmse:0.00193 eval-rmspe:0.01986	eval-rmse:0.02014	train-rmspe:0.00193
[5975] train-rmse:0.00193	eval-rmse:0.02014	train-rmspe:0.00193

```
eval-rmspe:0.01986
[5976] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
eval-rmspe:0.01986
[5977] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
eval-rmspe:0.01985
[5978] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
eval-rmspe:0.01986
[5979] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
eval-rmspe:0.01985
[5980] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
eval-rmspe:0.01985
[5981] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
eval-rmspe:0.01985
[5982] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
eval-rmspe:0.01985
[5983] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
eval-rmspe:0.01985
[5984] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
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[5985] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
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[5986] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
eval-rmspe:0.01985
[5987] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
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[5988] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
eval-rmspe:0.01985
[5989] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
eval-rmspe:0.01985
[5990] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
eval-rmspe:0.01985
[5991] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
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[5992] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
eval-rmspe:0.01985
[5993] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
eval-rmspe:0.01985
[5994] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
eval-rmspe:0.01985
[5995] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
eval-rmspe:0.01985
[5996] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
eval-rmspe:0.01985
[5997] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
eval-rmspe:0.01985
[5998] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
eval-rmspe:0.01985
[5999] train-rmse:0.00193 eval-rmse:0.02014 train-rmspe:0.00193
eval-rmspe:0.01986
[19:42:42] WARNING: C:/Users/Administrator/workspace/xgboost-win64_release_1.
1.0/src/objective/regression_obj.cu:168: reg:linear is now deprecated in favo
r of reg:squarederror.
Training time is 8110.738060 s.
validating
RMSPE: 0.019853
```



```
In [254]: print('RMSPE: {:.6f}'.format(error))
```

RMSPE: 0.019853

```
In [255]: df_predict = pd.DataFrame(yhat)
df_predict.head()
```

Out[255]:

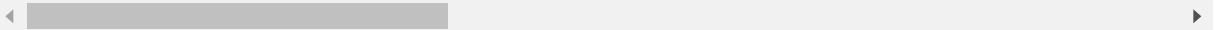
	0
0	8.569138
1	8.515738
2	8.468424
3	8.511622
4	8.707675

```
In [256]: # analysis by hold-out set
res = pd.DataFrame(data = ho_ytest)
res['Prediction']=yhat
res = pd.merge(ho_xtest,res, left_index= True, right_index=True)
res['Ratio'] = res.Prediction/res.Sales
res['Error'] =abs(res.Ratio-1)
res['Weight'] = res.Sales/res.Prediction
res.head()
```

Out[256]:

	Store	DayOfWeek	Customers	Promo	StateHoliday	SchoolHoliday	StoreType	Assortment
0	1	4	555	1	0	1	3	1
1	1	3	546	1	0	1	3	1
2	1	2	523	1	0	1	3	1
3	1	1	560	1	0	1	3	1
4	1	0	612	1	0	1	3	1

5 rows × 27 columns

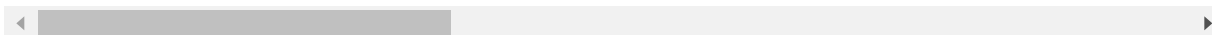


```
In [257]: res.sort_values(['Error'],ascending=False,inplace= True)  
res[:10]
```

Out[257]:

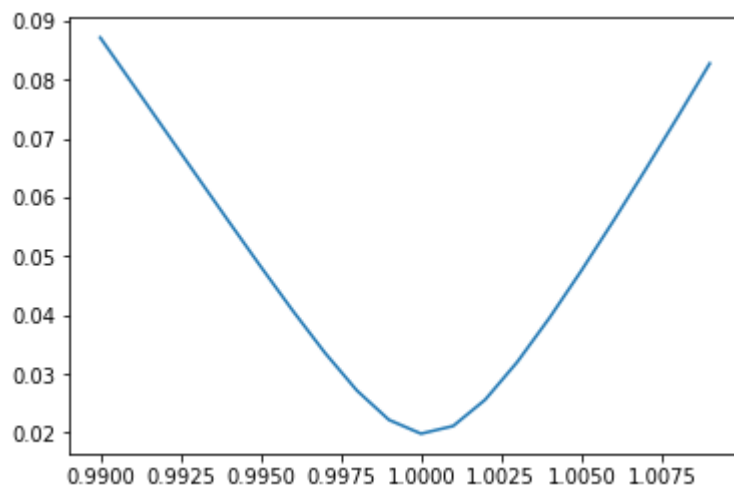
	Store	DayOfWeek	Customers	Promo	StateHoliday	SchoolHoliday	StoreType	Assortme
27666	30	0	93	0	0	0	1	
37545	42	5	785	0	0	0	1	
35987	40	3	158	0	0	0	1	
38028	42	5	1007	0	0	0	1	
22588	25	4	2835	0	0	0	3	
37783	42	5	1164	0	0	0	1	
37972	42	5	1013	0	0	0	1	
37594	42	5	891	0	0	0	1	
37979	42	5	895	0	0	0	1	
37647	42	1	1021	0	0	0	1	

10 rows × 27 columns



```
In [258]: # whole correction
print("weight correction")
W=[(0.990+(i/1000)) for i in range(20)]
S=[]
for w in W:
    error = rmspe(np.expm1(ho_ytest), np.expm1(yhat*w))
    print('RMSPE for {:.3f}:{:.6f}'.format(w,error))
    S.append(error)
Score = pd.Series(S,index=W)
Score.plot()
BS = Score[Score.values == Score.values.min()]
print ('Best weight for Score:{}'.format(BS))
```

```
weight correction
RMSPE for 0.990:0.087112
RMSPE for 0.991:0.079320
RMSPE for 0.992:0.071510
RMSPE for 0.993:0.063704
RMSPE for 0.994:0.055934
RMSPE for 0.995:0.048252
RMSPE for 0.996:0.040754
RMSPE for 0.997:0.033616
RMSPE for 0.998:0.027192
RMSPE for 0.999:0.022199
RMSPE for 1.000:0.019853
RMSPE for 1.001:0.021151
RMSPE for 1.002:0.025621
RMSPE for 1.003:0.032024
RMSPE for 1.004:0.039482
RMSPE for 1.005:0.047547
RMSPE for 1.006:0.055995
RMSPE for 1.007:0.064710
RMSPE for 1.008:0.073631
RMSPE for 1.009:0.082716
Best weight for Score:1.0    0.019853
dtype: float64
```



```
In [260]: col_1 = ['Sales', 'Prediction']
col_2 = ['Ratio']
```

```
In [261]: # correction by store
L=range(1115)
W_ho=[]
W_test=[]
for i in L:
    s1 = pd.DataFrame(res[res['Store']==i+1],columns = col_1)
    s2 = pd.DataFrame(xtest[xtest['Store']==i+1])
    W1=[(0.990+(i/1000)) for i in range(20)]
    S = []
    for w in W1:
        error = rmspe(np.expm1(s1.Sales), np.expm1(s1.Prediction*w))
        S.append(error)
    Score = pd.Series(S,index=W1)
    BS = Score[Score.values == Score.values.min()]
    a=np.array(BS.index.values)
    b_ho=a.repeat(len(s1))
    b_test=a.repeat(len(s2))
    W_ho.extend(b_ho.tolist())
    W_test.extend(b_test.tolist())
```

```
In [262]: yhat_new = yhat*W_ho
error = rmspe(np.expm1(ho_ytest), np.expm1(yhat_new))
print ('RMSPE for weight correction {:.6f}'.format(error))
```

RMSPE for weight correction 0.012408

```
In [263]: df_test_store.drop(['Id'],axis=1,inplace=True)
```

```
In [ ]:
```